Journal of Forecasting, Vol. 23, iii–vi *(2004)*

Contents

Volume 23, Issue Nos 1–8
JOURNAL OF FORECASTING

Issue No. 1 January

Forecasts of the Seasonal Fractional Integrated Series:
O. Darné, V. Guiraud and M. Terraza 1

Medium-term Forecasts of Potential GDP and Inflation using Age Structure Information:
T. Lindh 19

Forecasting Football Results and the Efficiency of Fixed-odds Betting:
J. Goddard and I. Asimakopoulos 51

Forecasting Commercial Paper Rates:
C. Lackman, W. Carlson and C. Varick 67

Issue No. 2 March

Do Seasonal Unit Roots Matter for Forecasting Monthly Industrial Production?:
Y. Kawasaki and P. H. Franses 77

Which Survey Indicators Are Useful for Monitoring Consumption? Evidence from European Countries:
N. J. Nahuis and W. J. Jansen 89

An Outlier Robust Hierarchical Bayes Model for Forecasting: The Case of Hong Kong:
W. W. Chow 99

Can Out-of-Sample Forecast Comparisons Help Prevent Overfitting?:
T. E. Clark 115

Bias-corrected Bootstrap Prediction Regions for Vector Autoregression:
J. H. Kim 141

Issue No. 3 April

Asymmetries in Conditional Mean and Variance: Modelling Stock Returns by asMA-asQGARCH:
K. Brännäs and J. G. De Gooijer 155

Vector Smooth Transition Regression Models for US GDP and the Composite Index of Leading Indicators:
M. Camacho 173

A Classifying Procedure for Signalling Turning Points:
L. Koskinen and L.-E. Öller 197

Robustness of Alternative Non-linearity Tests for SETAR Models:
W.-S. Chan and M.-W. Ng 215

Review of 'Principles of Forecasting', J. Scott Armstrong (ed.):
L. M. de Menezes 233

Issue No. 4 July

Intrinsic Bubbles Revisited: Evidence from Nonlinear Cointegration and Forecasting:
Y. Ma and A. Kanas 237

Forecast Accuracy After Pretesting with an Application to the Stock Market:
D. Danilov and J. R. Magnus 251

Updating ARMA Predictions for Temporal Aggregates:
S. G. Koreisha and Y. Fang 275

Human Judgments in New York State Sales and Use Tax Forecasting:
Y.-Y. Kuo and K.-Y. Liang 297

Issue No. 5 August

Long-Run Forecasting in Multicointegrated Systems:
B. Siliverstovs, T. Engsted and N. Haldrup 315

A Comparison of Temperature Density Forecasts from GARCH and Atmospheric Models:
J. W. Taylor 337

Forecasting the Treasury's Balance at the Fed:
D. L. Thornton 357

Asymmetry in the Link Between the Yield Spread and Industrial Production: Threshold Effects and Forecasting:
I. Paya, I. A. Venetis and D. A. Peel 373

Issue No. 6 September

Smooth Transition Exponential Smoothing:
J. W. Taylor 385

Combination Forecasts of Output Growth in a Seven-Country Data Set:
J. H. Stock and M. W. Watson 405

Quarterly Real GDP Estimates for China and ASEAN4 with a Forecast Evaluation:
T. Abeysinghe and G. Rajaguru 431

Daily Volatility Forecasts: Reassessing the Performance of GARCH Models:
D. G. McMillan and A. E. H. Speight 449

Erratum 461

Issue No.7 September

Monetary Policy, Composite Leading Economic Indicators and Predicting the 2001 Recession:
M. Mostaghimi 463

Finding Good Predictors for Inflation: A Bayesian Model Averaging Approach:
T. Jackson and S. Karlsson 479

Unemployment Variation over the Business Cycles: A Comparison of Forecasting Models:
S. Moshiri and L. Brown 497

Local to Unity, Long-horizon Forecasting Thresholds for Model Selection in the AR(1):
J. L. Turner 513

Issue No. 8 December

Comparing the Accuracy of Density Forecasts from Competing Models:
L. Sarno and G. Valente 541

Probability Distributions, Trading Strategies and Leverage: An Application of Gaussian Mixture Models:
A. Lindemann, C. L. Dunis and P. Lisboa 559

A Fractal Forecasting Model for Financial Time Series:
G. R. Richards 586

Value at Risk from Econometric Models and Implied from Currency Options:
J. Chong 603

Resuscitating the Cobweb Cycle:
K. R. Schenk-Hoppé 621

Author Index 625

Keyword Index 626

Volume Contents iii